



State of California

Pooled Money Investment Account

Market Valuation

10/31/2017

Carrying Cost Plus			
Description	Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 14,571,617,028.20	\$ 14,625,191,000.00	NA
Notes	\$ 18,775,856,287.54	\$ 18,715,501,000.00	\$ 40,660,397.50
Federal Agency:			
SBA	\$ 873,720,729.05	\$ 863,104,933.35	\$ 1,099,545.15
MBS-REMICs	\$ 35,683,029.70	\$ 37,054,381.86	\$ 167,238.71
Debentures	\$ 1,378,212,472.56	\$ 1,372,832,150.00	\$ 3,127,490.95
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 250,000,000.00	\$ 248,717,000.00	\$ 1,061,402.00
Discount Notes	\$ 7,150,407,458.06	\$ 7,170,445,000.00	NA
GNMA	\$ -	\$ -	\$ -
Supranational Debentures	\$ 450,315,184.02	\$ 448,483,000.00	\$ 1,215,590.00
Supranational Debentures FR	\$ 50,000,000.00	\$ 50,071,500.00	\$ 38,491.10
CDs and YCDs FR	\$ 625,000,000.00	\$ 625,000,000.00	\$ 983,757.63
Bank Notes	\$ 500,000,000.00	\$ 499,885,536.20	\$ 1,676,388.89
CDs and YCDs	\$ 10,175,000,000.00	\$ 10,173,329,638.98	\$ 26,215,250.01
Commercial Paper	\$ 6,775,842,555.54	\$ 6,784,644,874.97	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 5,654,240,000.00	\$ 5,654,240,000.00	NA
AB 55 & GF Loans	\$ 5,096,486,000.00	\$ 5,096,486,000.00	NA
TOTAL	\$ 72,362,380,744.67	\$ 72,364,986,015.36	\$ 76,245,551.94

Fair Value Including Accrued Interest

\$ 72,441,231,567.30

Repurchase Agreements, Time Deposits, AB 55 & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).